Abstract

System and Method for Stock Options Market Management

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A system and method for analyzing the characteristics of sub-time periods of a time period over which a change of trend of a price evolution of a plurality of stock options occurs is disclosed. The system comprises means for storing data representative of the
10 price evolution of the plurality of stock options and means for aggregating the data associated with each stock option and for creating for each stock option a standard description of the stock option's price for each sub-time period. Each standard description generated is converted into a candlestick pattern
15 being chosen among a predetermined typology of a plurality of candlestick patterns. For each stock option, each standard description of a current sub-time period is also compared to the standard description of a previous sub-time period, and a comparison code chosen among a predetermined typology of a
20 plurality of comparison codes is allocated to each comparison. The system further comprises means for marking each sub-time period of each stock option with a trend indicator using each standard description. The output of the converting means, the output of the comparing means and the output of the marking means
25 are merged within merging means to generate a set of characteristics of the sub-time periods for the plurality of stock options.